

A00-240^{Q&As}

SAS Certified Statistical Business Analyst Using SAS 9: Regression and Modeling Credential

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QUESTION 1

FILL BLANK

Refer to the confusion matrix:

		Predicted Outcome	
		0	1
Actual Outcome	0	345	155
	1	188	312

An analyst determines that loan defaults occur at the rate of 3% in the overall population. The above confusion matrix is from an oversampled test set (1 = default).

What is the sensitivity adjusted for the population event probability?

Enter your answer in the space below. Round to three decimals (example: n.nnn).

Correct Answer: 0.617

Section: (none)

QUESTION 2

A researcher is planning a logistic regression to model the probability of disease occurrence. The researcher determines the rate of disease occurrence in the population is 1%.

For which of the following would this study be a candidate?

- A. over fitting
- B. oversampling
- C. multicollinearity
- D. simple random sample

Correct Answer: C

Reference: <https://www.researchgate.net/topic/Logistic-Regression>

QUESTION 3

Identify the correct SAS program for fitting a multiple linear regression model with dependent variable (y) and four predictor variables (x1-x4).

- A.

```
proc reg data=SASUSER.MLR;
  var y x1 x2 x3 x4;
  model y = x1-x4;
run;
```
- B.

```
proc reg data=SASUSER.MLR;
  model y = x1-x4;
run;
```
- C.

```
proc reg data=SASUSER.MLR;
  model y = x1;
  model y = x2;
  model y = x3;
  model y = x4;
run;
```
- D.

```
proc reg data=SASUSER.MLR;
  model y = x1 x2 x3 x4 /solution;
run;
```

A. Option A

B. Option B

C. Option C

D. Option D

Correct Answer: B

QUESTION 4

A financial services manager wants to assess the probability that certain clients will default on their Home Equity Line of Credit (HELOC). A former employee left the code listed below.

```
proc logistic data = MYDIR.HELOC des outest=MSG;
  model DEFAULT = amount job_code years_at_residence;
run;

proc score data = MYDIR.RECENT_HELOC
  out = SCORED_HELOC
  score = MSG
  type = parms;
  var Amount Job_code Years_at_residence;
run;
```

The training data set is named HELOC, while a similar data set of more recent clients is named RECENT_HELOC. Which SAS data steps will calculate the predicted probability of default on recent clients? (Choose two.)

- A.

```
data NEW_PROB;
  set SCORED_HELOC;
  p=1/(1+exp(-DEFAULT));
run;
```
- B.

```
data NEW_PROB;
  set SCORED_HELOC;
  ODDS = exp(DEFAULT);
  p = ODDS / (1+ODDS);
run;
```
- C.

```
data NEW_PROB;
  set SCORED_HELOC;
  p=(1+exp(DEFAULT))/exp(DEFAULT);
run;
```
- D.

```
data NEW_PROB;
  set SCORED_HELOC;
  p = DEFAULT / (1+DEFAULT);
run;
```

A. Option A

B. Option B

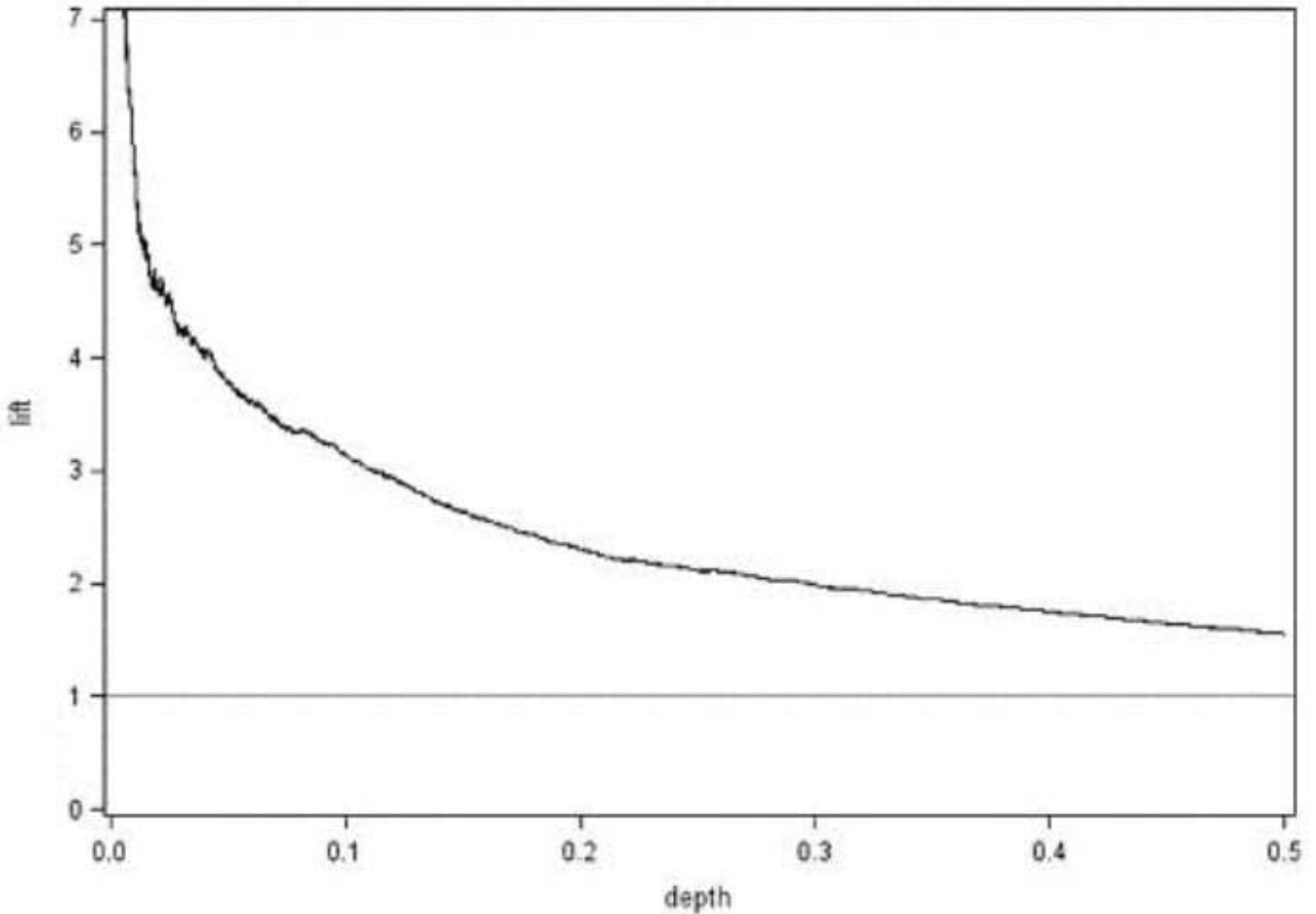
C. Option C

D. Option D

Correct Answer: AB

QUESTION 5

Refer to the lift chart:



At a depth of 0.1, Lift = 3.14. What does this mean?

- A. Selecting the top 10% of the population scored by the model should result in 3.14 times more events than a random draw of 10%.
- B. Selecting the observations with a response probability of at least 10% should result in 3.14 times more events than a random draw of 10%.
- C. Selecting the top 10% of the population scored by the model should result in 3.14 times greater accuracy than a random draw of 10%.
- D. Selecting the observations with a response probability of at least 10% should result in 3.14 times greater accuracy than a random draw of 10%.

Correct Answer: A